

# State Street Emerging Markets Small Cap Screened Equity Fund

State Street Global Advisors Luxembourg SICAV

Fact Sheet  
Equity

28 February 2026

## Fund Objective

The objective of the Fund is to provide a return in excess of the performance of emerging market small capitalisation equities.

## Environmental, Social & Governance (ESG) Characteristics

The Fund promotes environmental and social characteristics but does not have as its objective sustainable investment. The Fund is categorized under Article 8 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector ("SFDR")

Main methodological limits: There may be potential inconsistencies, inaccuracy or lack of availability of the ESG data, particularly when issued by external data providers. Details about the limits are described in the Prospectus.

More information about the type of ESG characteristics, ESG strategy, investment process and type of approach in the Prospectus.

## Investment Strategy

The investment policy of the Fund is to outperform the MSCI Emerging Markets Small Cap Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) over the medium and long term.

The investment policy will also involve screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anticorruption and controversial weapons).

## Fund Information

Share Class	[A] All Investors
Benchmark	MSCI Emerging Markets Small Cap Index
Structure	Investment Company
UCITS Compliant	Yes
Domicile	Luxembourg

## Fund Facts

ISIN	LU1259992714
NAV	22.81 USD as of 26 February 2026
Currency	USD
Net Assets(millions)	296.48 USD as of 26 February 2026
Inception Date	04 March 2019
SFDR Fund Classification	SFDR - Article 8
Investment Style	Active
Zone	Asia Pacific
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 11:00AM CET time
Valuation	Daily market close
Swing Factor <sup>1</sup>	
Subscription	0.28%
Redemption	0.36%
Minimum Initial Investment	USD 250,000.00
Minimum Subsequent Investment	USD 50.00
Management Fees	1.2%
Actual TER	1.39%
Charge Paid to the Fund	Subscription: N/A Redemption: Up to 0%

<sup>1</sup> Indicative as at the date of this factsheet and is subject to change

Performance					
	Benchmark	Fund Gross	Difference	Fund Net	Difference
<b>Annualised (%)</b>					
1 Year	39.95	41.17	1.22	39.99	0.04
3 Year	18.67	23.96	5.29	22.44	3.77
5 Year	9.57	14.22	4.65	12.74	3.17
Since Inception	10.99	14.02	3.03	12.52	1.53
<b>Cumulative (%)</b>					
1 Month	4.13	5.54	1.41	5.95	1.82
3 Month	12.63	16.08	3.45	16.27	3.63
1 Year	39.95	41.17	1.22	39.99	0.04
3 Year	67.14	90.53	23.39	83.60	16.46
5 Year	57.90	94.35	36.45	82.10	24.20
Since Inception	107.29	150.24	42.96	128.14	20.85
<b>Calendar (%)</b>					
2026 (YTD)	11.70	13.20	1.50	13.51	1.81
2025	18.58	18.04	-0.54	16.48	-2.10
2024	4.79	9.65	4.86	8.11	3.32
2023	23.92	33.34	9.42	31.39	7.48
2022	-18.02	-14.44	3.58	-15.63	2.39

**Past performance is not a reliable indicator of future performance.**

**Investing involves risk including the risk of loss of capital.**

The performance figures contained herein are provided on a gross and net of fees basis. Gross of fees do not reflect the deduction of advisory or other fees which could reduce the return. Index returns reflect capital gains and losses, income, and the reinvestment of dividends. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in the currency stated in the Fund Facts.

Calendar year inception performance returns will be partial for the year where the inception date for either the Fund in question or the historic performance-linked Fund (whichever is the earliest) falls within that period.

The calculation method for value added returns may show rounding differences. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. Prior to 30th April 2025, the fund was known as State Street Emerging Markets Small Cap ESG Screened Equity Fund.

Source: State Street Investment Management.

All data is as at 28/02/2026

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	US\$2,001	US\$1,889
Av. Price/Book	1.46	1.64
Price/Earnings (Forward 1yr)	12.31	16.57
Weighted Harmonic Av. Price/Cash flow	4.00	9.74
Dividend Yield (%)	3.36	2.23
Number of Holdings*	449	1,873

\* Number of Holdings quoted for the Fund may include Cash related items.

Ratios	3 Years
Standard Deviation (%)	10.95
Tracking Error (%)	3.72
Beta	0.90

Top 10 Holdings	Weight (%)
COMPEQ MANUFACTURING CO LTD	1.61
PHISON ELECTRONICS CORP	1.53
TRIPOD TECHNOLOGY CORP	1.31
NATIONAL ALUMINIUM CO LTD	1.27
BNK FINANCIAL GROUP INC	1.15
WASION HOLDINGS LTD	1.12
UNITED INTEGRATED SERVICES	1.03
LS CORP	1.00
JB FINANCIAL GROUP CO LTD	0.98
POWERTECH TECHNOLOGY INC	0.97

Sector Allocation		
	Fund (%)	Benchmark (%)
Information Technology	21.02	20.25
Industrials	17.11	17.67
Financials	13.49	11.94
Consumer Discretionary	10.79	9.90
Materials	9.06	10.68
Health Care	8.24	9.83
Real Estate	5.03	6.06
Communication Services	4.93	3.11
Utilities	4.24	2.88
Consumer Staples	4.18	5.53
Energy	1.92	2.16
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Country Allocation		
	Fund (%)	Benchmark (%)
Taiwan	21.42	21.52
India	20.46	20.64
Korea	16.17	16.33
China	11.44	10.75
South Africa	4.62	4.08
Brazil	4.32	3.84
Saudi Arabia	2.47	2.93
Malaysia	2.45	2.88
Indonesia	2.26	2.18
Thailand	2.08	2.45
Other	12.31	12.40
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

Source: State Street Investment Management.

Characteristics, holdings, country allocations and sectors shown are as of the date indicated at the top of this factsheet and are subject to change.

Within Country Allocation, 'Other' denotes the consolidation of any countries which are not already included in the Fund's top 10.

**Please note that full details of underlying fund holdings can be found on [statestreet.com/im](https://www.statestreet.com/im).**

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## Contact Us

Visit our website at [statestreet.com/im](http://statestreet.com/im) or contact your representative State Street Investment Management's office.

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**Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision. The latest English version of the prospectus and the KID/KIID can be found at [www.statestreet.com/im](http://www.statestreet.com/im). A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights-summary-template-non-etf-Lux.pdf> Note that the Management Company may**

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